


LSEG POST
TRADE

LCH
VIA CFTC Portal

Mr Christopher Kirkpatrick
Commodity Futures Trading Commission
1155 21st Street NW
Three Lafayette Centre
Washington DC 20581

09 May 2024

Subject: Weekly Notification of Rule Amendment for the Week of 06 May 2024

Dear Mr Kirkpatrick,

The SwapClear service will amend its fees in relation to the Swiss Average Rate Overnight ("SARON") index administrator fees.

The index fees will be payable by a SwapClear clearing member for each new trade registered in their name which refers to this index. These fees will be straight pass-through fees charged to LCH by Six, the benchmark administrator for SARON. The table below outlines the fee per notional cleared.

Transaction Maturity	Fee per million notional cleared
0 to 2 years	0.02
2 to 5 years	0.04
5 to 10 years	0.06
10 to 30 years	0.10
30+ years	0.16

The new fee tariffs will be published on the LCH website on or after **1 July 2024**. These changes will be notified to clearing members in advance of the effective date.

Should you have any questions regarding this submission please contact me at ebba.andersson1@lseg.com.

Yours sincerely,

Ebba Andersson
Regulatory Advisor
LCH Limited

An LSEG Business

LCH | 10 Paternoster Square | London EC4M 7LS | T: +44 (0)20 7426 7000 | F: +44 (0)20 7426 7001 | lch.com

LCH Group Holdings Limited | LCH Limited | Banque Centrale de Compensation | LCH.Clearnet LLC

LCH Limited. Registered in England No. 25932 Registered Office: 10 Paternoster Square, London, EC4M 7LS